

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	6/30/2010
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$711,086,746	\$1,411,934,024
% of total pool	33.49%	66.51%
Portfolio Duration*	0.416	1.552
Index Duration*	0.368	1.889
% of index	113.04%	82.16%
Weighted Average Days to Maturity	152	626
Earned Income Yield	0.384%	2.949%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration increases to 1.717, Liquidity duration decreases to .398 and the Core/Liquidity split changes to 64.29% Core/35.71% Liquidity.